

PCE Endowment Fund
Net Asset Value
As of the Month Ending
January 31, 2023

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 8,917,053.14
Total Cash and Cash Equivalents	<u>8,917,053.14</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	293,705,391.22
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	<u>293,705,391.22</u>

Broad Domestic Equity

SSgA Russell 3000	395,571,098.05
Total Broad Domestic Equity	<u>395,571,098.05</u>

Global Equity Ex-U.S.

SOA International Equity Pool	256,576,424.20
Total Global Equity Ex-U.S.	<u>256,576,424.20</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	52,208,954.78
Total Real Assets	<u>52,208,954.78</u>

Receivables and Payables

Income Receivable/Payable	31,350.18
Payable To/From	-
Total Receivables and Payables	<u>31,350.18</u>

Total Assets

\$ 1,007,010,271.57

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
January 31, 2023

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 31,350.18	\$ 174,967.29
	31,350.18	174,967.29
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	9,913,853.42	4,193,610.63
High Yield (<i>Internally Managed</i>)	-	-
	9,913,853.42	4,193,610.63
Broad Domestic Equity		
SSgA Russell 3000	25,564,451.51	33,591,140.22
	25,564,451.51	33,591,140.22
Global Equity Ex-U.S.		
SOA International Equity Pool	19,366,229.04	27,346,498.11
	19,366,229.04	27,346,498.11
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	4,769,373.38	1,443,818.62
	4,769,373.38	1,443,818.62
Total Investment Income (Loss)	\$ 59,645,257.53	\$ 66,750,034.87
Payable To/From	-	-
Total Invested Assets, Beginning of Period	957,801,445.49	967,415,665.37
Net Contribution (Withdrawal)	(10,436,431.45)	(27,155,428.67)
Total Assets	\$ 1,007,010,271.57	\$ 1,007,010,271.57